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(54) Title: A METHOD AND SYSTEM FOR SELECTING ONE OR MORE VARIABLES FOR USE WITH A STATISTICAL MODEL
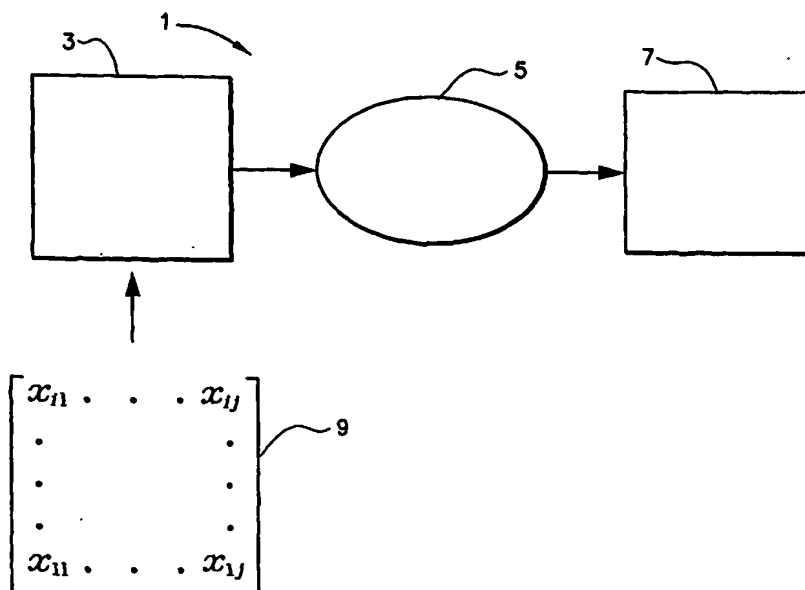
(57) Abstract: A method of selecting one or more variables for use with a statistical model, the method comprising the steps of: creating a plurality of unique subsets of variables of multivariate data; determining the performance of a discriminant rule when used with each of the subsets, the discriminant rule being based on multivariate normal class densities each having substantially diagonal covariance matrices; and selecting the one or more variables from at least one of the subsets that result in a desired performance of the discriminant rule.